Is Pi Normal?

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The First 1000 Decimal Digits of Pi

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9833673362440656643086021394946395224737190702179860943702770539217176293176752384674818467669405132

The First 1000 Hexadecimal (Base 16) Digits of Pi

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6a51a0d2d8542f68960fa728ab5133a36eef0b6c137a3be4ba3bf0507efb2a98a1f1651d39af017666ca593e82430e888ca64a66ba64a6bac29b7c97c50dd3f84d5b5b54709179216d5d98979fb1bd1310ba698dfb5ac2ffd72dbd01adfb7b8e1afed6a267e96ba7c 243 f 6a8885 a 308 d 313198 a 2e 03707344 a 4093822299 f 31d 0082 e f a 98 e c 4e 6c 89452821 e 638 d 01377 b e 5466 c f 34e 90 c 6c c 0126 b f 34e 90 c 6c c

http://pi.nersc.gov On-line tool searches for any pattern in the first four billion digits of π :

Normality

base-b expansion of α appears with limiting frequency b^{-m} . The real number α is normal to base b if every sequence of m digits in the

be normal base b for all bases b: Almost all real numbers are normal (from measure theory). Widely believed to

- π and e.
- $\log 2$ and $\sqrt{2}$.
- The golden mean $\tau = (1 + \sqrt{5})/2$.
- Every irrational algebraic number.
- Many other "natural" irrational constants.

proofs exist only for handful of artifically constructed constants, such as Champernowne's number: 0.1234567891011121314...But there are no proofs for any of these constants, for any base. Normality

Integer Relation Detection

algorithm seeks integers a_i , not all zero, such that Given a real or complex vector $x = (x_1, x_2, \dots, x_n)$ an integer relation (IR)

$$a_1 x_1 + a_2 x_2 + \dots + a_n x_n = 0$$

to within the available numerical accuracy.

- Original IR algorithm found in 1977 by Helaman Ferguson and Rodney Forcade.
- Current state of art: Ferguson's "PSLQ" algorithm recently named one of ten "algorithms of the century" by Computing in Science and Engineering.
- Very high numeric precision (hundreds or thousands of digits) must be employed in integer relation calculations.

Applications of PSLQ: Recognizing Numeric Constants

computing the vector $(1, \alpha, \alpha^2, \dots, \alpha^n)$ to high precision, and then applying If α is algebraic of degree n, the polynomial satisfied by α can be found by PSLQ.

Example:

 $x_{k+1} = rx_k(1-x_k)$. In other words, B_3 is the smallest r such that successive iterates x_k exhibit eight-way periodicity instead of four-way periodicity. Let $B_3 = 3.54409035955 \cdots$ be the third bifurcation point of the logistic map

Computations using a predecessor algorithm to PSLQ found that B_3 is a root the polynomial

$$0 = 4913 + 2108t^2 - 604t^3 - 977t^4 + 8t^5 + 44t^6 + 392t^7 - 193t^8 - 40t^9 + 48t^{10} - 12t^{11} + t^{12}$$

polynomial, so that B_4 satisfies a 240-degree polynomial Recently a PSLQ program found that $\alpha = -B_4(B_4 - 2)$ satisfies a 120-degree

Applications of PSLQ: Euler Sums

Let $\zeta(t) = \sum_{j=1}^{\infty} j^{-t}$ be the Riemann zeta function, and $\text{Li}_n(x) = \sum_{j=1}^{\infty} x^j j^{-n}$ the polylogarithm function. The following were found using PSLQ computations:

$$\sum_{k=1}^{\infty} \left(1 + \frac{1}{2} + \dots + \frac{1}{k} \right)^2 (k+1)^{-4} = \frac{37}{22680} \pi^6 - \zeta^2(3)$$

$$\sum_{k=1}^{\infty} \left(1 + \frac{1}{2} + \dots + \frac{1}{k} \right)^3 (k+1)^{-6} = \zeta^3(3) + \frac{197}{24} \zeta(9) + \frac{1}{2} \pi^2 \zeta(7)$$

$$-\frac{11}{120} \pi^4 \zeta(5) - \frac{37}{7560} \pi^6 \zeta(3)$$

$$\sum_{k=1}^{\infty} \left(1 - \frac{1}{2} + \dots + (-1)^{k+1} \frac{1}{k} \right)^2 (k+1)^{-3} = 4 \operatorname{Li}_5(\frac{1}{2}) - \frac{1}{30} \ln^5(2) - \frac{17}{32} \zeta(5)$$

$$-\frac{11}{720} \pi^4 \ln(2) + \frac{7}{4} \zeta(3) \ln^2(2)$$

$$+\frac{1}{18} \pi^2 \ln^3(2) - \frac{1}{8} \pi^2 \zeta(3)$$

Applications of PSLQ: Apery Sums

It has been known for some time, through the research of Apery, that

$$\zeta(2) = 3 \sum_{k=1}^{\infty} \frac{1}{k^2 \binom{2k}{k}}$$

$$\zeta(3) = \frac{5}{2} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k^3 \binom{2k}{k}}$$

$$\zeta(4) = \frac{36}{17} \sum_{k=1}^{\infty} \frac{1}{k^4 \binom{2k}{k}}$$

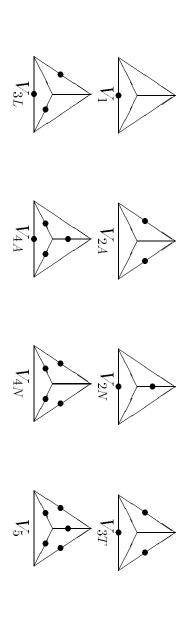
These results have led many to suggest that

$$S(n) = \sum_{k>0} \frac{1}{k^n \binom{2k}{k}},$$

be expressed in terms of the Riemann zeta function $\zeta(n)$ and Clausen's function M(a,b). A sample evaluation is for n > 4, might be a simple constant. It has now been shown that S(n) can

$$S(9) = \pi \left[2M(7,1) + \frac{8}{3}M(5,3) + \frac{8}{9}\zeta(2)M(5,1) \right] - \frac{13921}{216}\zeta(9) + \frac{6211}{486}\zeta(7)\zeta(2) + \frac{8101}{648}\zeta(6)\zeta(3) + \frac{331}{18}\zeta(5)\zeta(4) - \frac{8}{9}\zeta^3(3) \right]$$

Ten Tetrahedral Cases from Quantum Field Theory



Evaluations of constants associated with the ten cases:

$$V_{1} = 6\zeta(3) + 3\zeta(4) \qquad U = \sum_{j>k>0} \frac{(-1)^{j+k}}{j^{3}k}$$

$$V_{2A} = 6\zeta(3) - 5\zeta(4) \qquad C = \sum_{j>k>0} \sin(\pi k/3)/k^{2}$$

$$V_{2N} = 6\zeta(3) - \frac{13}{2}\zeta(4) - 8U \qquad V = \sum_{k>0} (-1)^{j}\cos(2\pi k/3)/(j^{3}k)$$

$$V_{3T} = 6\zeta(3) - 9\zeta(4) \qquad V = \sum_{j>k>0} (-1)^{j}\cos(2\pi k/3)/(j^{3}k)$$

$$V_{3S} = 6\zeta(3) - \frac{11}{2}\zeta(4) - 4C^{2}$$

$$V_{3L} = 6\zeta(3) - \frac{15}{2}\zeta(4) - 6C^{2}$$

$$V_{4A} = 6\zeta(3) - \frac{15}{12}\zeta(4) - 6C^{2}$$

$$V_{4N} = 6\zeta(3) - \frac{469}{27}\zeta(4) - \frac{8}{3}C^{2} - 16V$$

$$V_{6} = 6\zeta(3) - 13\zeta(4) - 8U - 4C^{2}$$

Peter Borwein's Observation on the Binary Digits of log 2

calculated by using a very simple algorithm: In 1995, Peter Borwein observed that an individual binary digit of log 2 can be

Let $\{\cdot\}$ denote the fractional part. Then we can write

$$\left\{ 2^{d} \log 2 \right\} = \left\{ 2^{d} \sum_{k=1}^{\infty} \frac{1}{k 2^{k}} \right\} = \left\{ \sum_{k=1}^{\infty} \frac{2^{d-k}}{k} \right\}
= \left\{ \sum_{k=1}^{d} \frac{2^{d-k}}{k} \right\} + \left\{ \sum_{k=d+1}^{\infty} \frac{2^{d-k}}{k} \right\}
= \left\{ \sum_{k=1}^{d} \frac{2^{d-k} \mod k}{k} \right\} + \left\{ \sum_{k=d+1}^{\infty} \frac{2^{d-k}}{k} \right\}$$

- The numerators $2^{d-k} \mod k$ can be very rapidly evaluated using the binary algorithm for exponentiation performed modulo k.
- \bullet Only a few terms of the second summation need be evaluated.
- All computations can be done with ordinary 64-bit floating-point arithmetic.

A More General Result

Any constant α given by a formula of the type

$$\alpha = \sum_{k=0}^{\infty} \frac{p(k)}{b^k q(k)}$$

for positive k) has the rapid individual digit computation property. (where p(k) and q(k) are integer polynomials, $\deg p < \deg q$ and q has no zeroes

Is there a formula of this type for π ? None was known in 1995.

The BBP Formula for π

Simon Plouffe found this formula for π : which formulas of this type were known, with the numerical value of π appended, By applying DHB's PSLQ computer program to set of computed constants for

$$\pi = \sum_{k=0}^{\infty} \frac{1}{16^k} \left(\frac{4}{8k+1} - \frac{2}{8k+4} - \frac{1}{8k+5} - \frac{1}{8k+6} \right)$$

Question: Why wasn't this formula discovered 250 years ago?

Proof of the BBP Pi Formula

We can write

$$\int_0^{1/\sqrt{2}} \frac{x^{j-1} dx}{1-x^8} = \int_0^{1/\sqrt{2}} \sum_{k=0}^{\infty} x^{8k+j-1} dx = \frac{1}{2^{j/2}} \sum_{k=0}^{\infty} \frac{1}{16^k (8k+j)}$$

Thus

Thus
$$\sum_{k=0}^{\infty} \frac{1}{16^k} \left(\frac{4}{8k+1} - \frac{2}{8k+4} - \frac{1}{8k+5} - \frac{1}{8k+6} \right)$$

$$= \int_0^{1/\sqrt{2}} \left(\frac{4\sqrt{2} - 8x^3 - 4\sqrt{2}x^4 - 8x^5}{1 - x^8} \right) dx$$

$$= \int_0^1 \frac{16(4 - 2y^3 - y^4 - y^5) dy}{16 - y^8}$$

$$= \int_0^1 \frac{16(y - 1) dy}{(y^2 - 2)(y^2 - 2y + 2)}$$

$$= \int_0^1 \frac{4y dy}{y^2 - 2} - \int_0^1 \frac{(4y - 8) dy}{y^2 - 2y + 2}$$

$$= \int_0^1 \frac{4y dy}{y^2 - 2} - \int_0^1 \frac{(4y - 8) dy}{y^2 - 2y + 2}$$

The BBP Algorithm for Computing Individual Hex Digits of Pi

Let S_1 be the first of the four sums in the formula for π .

$$(16^{n}S_{1}) \bmod 1 = \left(\sum_{k=0}^{\infty} \frac{16^{n-k}}{8k+1}\right) \bmod 1 = \left(\sum_{k=0}^{n} \frac{16^{n-k}}{8k+1} + \sum_{k=n+1}^{\infty} \frac{16^{n-k}}{8k+1}\right) \bmod 1$$
$$= \left(\sum_{k=0}^{n} \frac{16^{n-k} \bmod 8k+1}{8k+1} + \sum_{k=n+1}^{\infty} \frac{16^{n-k}}{8k+1}\right) \bmod 1$$

- 1. Compute each numerator of each term in the first sum using the binary algorithm for exponentiation, reducing each product modulo 8k + 1.
- 2. Divide each numerator by its respective denominator 8k + 1.
- 3. Sum the terms of the first series, discarding integer parts.
- 4. Compute the second sum (just a few terms are needed).
- 5. Add the two sum results, again discarding the integer part.
- 6. Repeat for S_1 , S_2 , S_3 , S_4 , and calculate $4S_1 2S_2 S_3 S_4$.
- 7. The resulting fraction, when expressed in hexadecimal format, gives the first few hex digits of π beginning at position n+1.

precision arithmetic software is not required Ordinary 64-bit or 128-bit floating-point arithmetic suffices for these operations –

Some Computational Results

[2] E6216B069CB6C1	2.5×10^{14}
[1] 07E45733CC790B	1.25×10^{12}
9C381872D27596	10^{11}
921C73C6838FB2	10^{10}
85895585A0428B	10^9
ECB840E21926EC	10^8
17AF5863EFED8D	10^{7}
26C65E52CB4593	10^{6}
Starting at Position	Position
Hex Digits of π	

- [1] Babrice Bellard, France, 1999[2] Colin Percival, Canada, 2000

Are There BBP-Type Formulas for Pi in Other Bases?

Jonathan Borwein, David Borwein and William Galway have now shown that there are no formulas of the type

$$\pi = \sum_{k=0}^{\infty} \frac{p(k)}{b^k q(k)}$$

for positive k), except for $b = 2^r$ for some integer r. (where p(k) and q(k) are integer polynomials, $\deg p < \deg q$ and q has no zeroes

Thus 16 can be thought of as the "natural" base for π .

Some Other Constants with Base 2 BBP-Type Formulas

$$\log 3 = \sum_{k=0}^{\infty} \frac{1}{4^k (2k+1)}$$

$$\log 7 = \frac{3}{4} \sum_{k=0}^{\infty} \frac{1}{8^k} \left(\frac{2}{8k+1} + \frac{1}{8k+2} \right)$$

$$\pi^2 = \frac{1}{8} \sum_{k=0}^{\infty} \frac{1}{64^k} \left(\frac{144}{(6k+1)^2} - \frac{216}{(6k+2)^2} - \frac{72}{(6k+3)^2} - \frac{54}{(6k+4)^2} + \frac{9}{(6k+5)^2} \right)$$

$$\log^2 2 = \frac{1}{6} \sum_{k=0}^{\infty} \frac{1}{16^k} \left(\frac{16}{(8k+1)^2} - \frac{40}{(8k+2)^2} - \frac{8}{(8k+3)^2} - \frac{28}{(8k+4)^2} - \frac{28}{(8k+4)^2} \right)$$

$$-\frac{4}{(8k+5)^2} - \frac{4}{(8k+6)^2} + \frac{2}{(8k+7)^2} - \frac{3}{(8k+8)^2} \right)$$

$$\pi^2 - 6 \log^2 2 = 12 \sum_{k=1}^{\infty} \frac{1}{k^2 2^k}$$

$$\pi\sqrt{3} = \frac{9}{32} \sum_{k=0}^{\infty} \frac{1}{64^k} \left(\frac{16}{6k+1} - \frac{8}{6k+2} - \frac{2}{6k+4} - \frac{1}{6k+5} \right)$$

An Arctan Formula

$$\tan^{-1}\left(\frac{4}{5}\right) = \frac{1}{2^{17}} \sum_{k=0}^{\infty} \frac{1}{2^{20k}} \left(\frac{524288}{40k+2} - \frac{393216}{40k+4} - \frac{491520}{40k+5} + \frac{163840}{40k+8} + \frac{32768}{40k+10} - \frac{24576}{40k+12} + \frac{5120}{40k+15} + \frac{10240}{40k+16} + \frac{2048}{40k+18} + \frac{1024}{40k+20} + \frac{640}{40k+24} + \frac{480}{40k+25} + \frac{128}{40k+26} - \frac{96}{40k+28} + \frac{40k+32}{40k+32} + \frac{8}{40k+34} - \frac{5}{40k+35} - \frac{6}{40k+36}\right)$$

arguments. Similar formulas have been found for arctans of numerous other rational

Some Base 3 BBP-Type Formulas

$$\log 2 = \frac{2}{27} \sum_{k=0}^{\infty} \frac{1}{81^k} \left(\frac{9}{4k+1} + \frac{1}{4k+3} \right)$$

$$= \sum_{n=0}^{\infty} \frac{1}{9^n (2n-1)}$$

$$\pi^2 = \frac{2}{27} \sum_{k=0}^{\infty} \frac{1}{729^k} \left(\frac{243}{(12k+1)^2} - \frac{405}{(12k+2)^2} - \frac{81}{(12k+4)^2} - \frac{27}{(12k+4)^2} - \frac{27}{(12k+5)^2} \right)$$

$$-\frac{72}{(12k+6)^2} - \frac{9}{(12k+7)^2} - \frac{9}{(12k+8)^2} - \frac{5}{(12k+10)^2} + \frac{1}{(12k+11)^2}$$

$$6\sqrt{3} \tan^{-1} \left(\frac{\sqrt{3}}{7} \right) = \sum_{k=0}^{\infty} \frac{1}{27^k} \left(\frac{3}{3k+1} + \frac{1}{3k+2} \right)$$

A Base 5 BBP-Type Formula

$$\frac{25}{2} \log \left(\frac{781}{256} \left(\frac{57 - 5\sqrt{5}}{57 + 5\sqrt{5}} \right)^{\sqrt{5}} \right) = \sum_{k=0}^{\infty} \frac{1}{5^{5k}} \left(\frac{5}{5k + 2} + \frac{1}{5k + 3} \right)$$

Two Base 10 BBP-Type Formulas

$$\log\left(\frac{9}{10}\right) = -\sum_{k=1}^{\infty} \frac{1}{k \cdot 10^k}$$

$$\log\left(\frac{11111111111}{387420489}\right) = 10^{-8} \sum_{k=0}^{\infty} \frac{1}{10^{10k}} \left(\frac{10^8}{10k+1} + \frac{10^7}{10k+2} + \dots + \frac{1}{10k+9}\right)$$

A Connection Between BBP-Type Formulas and Normality

Theorem: The BBP-type constant

$$\alpha = \sum_{k=0}^{\infty} \frac{p(k)}{b^k q(k)}$$

for positive k) is normal base b if and only if the sequence $x_0 = 0$, and (where p(k) and q(k) are integer polynomials, $\deg p < \deg q$ and q has no zeroes

$$x_n = \left(bx_{n-1} + \frac{p(n)}{q(n)}\right) \bmod 1$$

is equidistributed in the unit interval.

Proof Sketch: Let α_n be the base-b expansion of α after the n-th digit. Following the BBP approach, we can write

$$\alpha_{n} = \left\{ \sum_{k=0}^{n} \frac{b^{n-k} p(k)}{q(k)} \right\} + \left\{ \sum_{k=n+1}^{\infty} \frac{b^{n-k} p(k)}{q(k)} \right\}$$
$$= \left(b\alpha_{n-1} + \frac{p(n)}{q(n)} \right) \mod 1 + E_{n}$$

where E_n goes to zero.

Two Examples

1. Let $x_0 = 0$, and

$$x_n = \left(2x_{n-1} + \frac{1}{n}\right) \bmod 1$$

Is (x_n) equidistributed in [0, 1)?

2. Let $x_0 = 0$ and

$$x_n = \left(16x_{n-1} + \frac{120n^2 - 89n + 16}{512n^4 - 1024n^3 + 712n^2 - 206n + 21}\right) \bmod 2$$

Is (x_n) equidistributed in [0, 1)?

If answer to Question 1 is "yes", then log 2 is normal to base 2.

2 also). If answer to Question 2 is "yes", then π is normal to base 16 (and hence to base

Hypothesis A

Let b be an integer, $b \ge 2$ and set $x_0 = 0$. Then the sequence Denote by $r_n = p(n)/q(n)$ a rational-polynomial function, $0 \le \deg(p) < \deg(q)$.

$$x_n = (bx_{n-1} + r_n) \bmod 1$$

either has a finite attractor or is equidistributed in [0, 1).

Theorem: Assuming Hypothesis A, then any constant α given by a formula

$$\alpha = \sum_{k=0}^{\infty} \frac{p(k)}{b^k q(k)}$$

of the form

for positive k) is either normal base b or rational (where p(k) and q(k) are integer polynomials, $\deg p < \deg q$ and q has no zeroes

A Surprising Empirical Result

Recall the iteration associated with π : Let $x_0 = 0$ and

$$x_n = \left(16x_{n-1} + \frac{120n^2 - 89n + 16}{512n^4 - 1024n^3 + 712n^2 - 206n + 21}\right) \bmod 1$$

unit interval where x_n lies, i.e. $y_n = \lfloor 16x_k \rfloor$. Then Let y_n be the integer sequence defined as the index of the 16 subintervals of the

Conjecture: The sequence (y_n) is precisely the hexadecimal expansion of π .

This has been verified by computer to 100,000 places.

A Class of Provably Normal Constants

ity for a class of constants, the simplest instance of which is Using the BBP approach, Richard Crandall and DHB have now proven normal-

$$\begin{array}{lll} \alpha_{2,3} &=& \sum\limits_{k=1}^{\infty} \frac{1}{3^k 2^{3^k}} \\ &=& 0.041883680831502985071252898624571682426096\ldots_{10} \\ &=& 0.0\text{AB8E38F684BDA12F684BF35BA781948B0FCD6E9E0}\ldots_{16} \,. \end{array}$$

 $\alpha_{2,3}$ was actually proven normal base 2 in a little-known paper by Stoneham in ably infinite class that includes $\alpha_{2,3}$: 1977. Crandall and DHB proved normality and transcendence for an uncount-

$$\alpha_{2,3}(r) = \sum_{k=1}^{\infty} \frac{1}{3^k 2^{3^k + r_k}}$$

where r_k is the k-th bit in the binary expansion of $r \in (0, 1)$.

The googol-th binary digit of $\alpha_{2,3}$ is zero These constants also possess the rapid individual digit computation property.

The Sequence Associated with $\alpha_{2,3}$.

Let $x_0 = 0$, and define

$$x_n = (2x_{n-1}) \mod 1$$
 for
= $(2x_{n-1} + 1/n) \mod 1$ for

for
$$n \neq 3^k$$

for $n = 3^k$

pseudorandom sequences, each of length $2 \cdot 3^k$: The sequence (x_n) is merely the concatenation of primitive linear congruential

- 0, repeated 3 times,
- $\frac{1}{3}$, $\frac{2}{3}$, repeated 3 times,

$$\frac{4}{9}$$
, $\frac{8}{9}$, $\frac{7}{9}$, $\frac{5}{9}$, $\frac{1}{9}$, $\frac{2}{9}$, repeated 3 times,

$$\frac{13}{27}, \frac{26}{27}, \frac{25}{27}, \frac{23}{27}, \frac{19}{27}, \frac{11}{27}, \frac{22}{27}, \frac{17}{27}, \frac{7}{27}, \frac{14}{27}, \frac{1}{27}, \frac{2}{27}, \frac{4}{27}, \frac{8}{27}, \frac{16}{27}, \frac{5}{27}, \frac{10}{27}, \frac{20}{27}, \frac{20$$

repeated 3 times, etc.

New Results for Irrational Algebraic Numbers

Then for any irrational algebraic number α , **Theorem A:** Let $B_n(\alpha)$ be the number of ones in the binary expansion of α .

$$\liminf_{n \to \infty} \frac{B_n(\alpha)/n}{\log_2(n)/n} \ge 1$$

some constant C, **Theorem B:** If α is the square root of an integer or rational number, then for

$$\lim_{n \to \infty} \inf \frac{B_n(\alpha)/n}{C/\sqrt{n}} \ge 1$$

coefficient polynomial, where \sqrt{n} is replaced with $n^{1/m}$ This result can be extended to the largest real root of an m-th degree integer-

For Full Details

- David H. Bailey, Peter B. Borwein and Simon Plouffe, "On The Rapid Computation of Various Polylogarithmic Constants," Mathematics of Computation, vol. 66, no. 218, 1997, pp. 903–913.
- David H. Bailey, "A Compendium of BBP-Type Formulas," 2002
- David H. Bailey and Richard E. Crandall, "On the Random Character of Fundamental Constant Expansions," Experimental Mathematics, June
- David H. Bailey and Richard E. Crandall, "Random Generators and Normal Numbers," 2002

These are available at:

http://www.nersc.gov/~dhbailey/dhbpapers